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FTD-MT- 63-305

TRANSLATION

FORMULA FOR REPRESENTING THE PRODUCT OF ORIGINALS

By

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FOREIGN TECHNOLOGY DIVISION

AIR FORCE SYSTEMS COMMAND

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FORMULA FOR REPRESENTING THE PRODUCT OF ORIGINALS

BY: V. Ya. Natanson

English Pages: 5

SOURCE: Prikladnaya Matematika i Mekhanika, Vol. 20, Nr. 9, 1956, pp 671-672

S/040-056-020-009

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 Date 16 Apr 19 64

MT-63-305
Applied Mathematics and Mechanics, Volume
20, No. 9, 1956
Pages 671 - 672

FORMULA FOR REPRESENTING THE PRODUCT OF ORIGINALS

V. Ya. Natanson

(Moscow)

The derivation of a formula of the product of originals, as it is known, leans on the inversion formula. We shall show how one can obtain another formula of the product.

Let $f(x) = \varphi(x) h(x)$, $F(p) \doteqdot f(x)$ and

$$F(p) = p\int_0^\infty \varphi(t) h(t) e^{-pt}\, dt \qquad (1)$$

We shall introduce the original $\varphi(p)$, which we shall designate by $\Phi(t)$ ([1] page 283), i. e., let

$$\varphi(p) = p\int_0^\infty \Phi(\xi) e^{-p\xi}\, d\xi \qquad (2)$$

Replacing p by t in this equality we substitute expression $\varphi(t)$ in formula (1):

$$F(p) = p\int_0^\infty h(t)\, t e^{-pt}\, dt \int_0^\infty \Phi(\xi) e^{-t\xi}\, d\xi$$

In the second integral we shall replace variable $u = \xi + p$ and change the order of integration; then we shall obtain

$$F(p) = p\int_p^\infty \Phi(u-p)\, du \int_0^\infty h(t)\, t e^{-tu}\, dt$$

Let $H(p) \rightarrow h(t)$, then

$$\left[\frac{H(u)}{u}\right]' = -\int_0^\infty h(t)\, t e^{-ut}\, dt \qquad (3)$$

consequently, finally we shall obtain such a formula:

$$F(p) = -p \int_p^\infty \Phi(u-p) \left[\frac{H(u)}{u} \right]' du \tag{4}$$

From formula (4) we can obtain an expression of the integral from the product of two functions. Indeed, we have, obviously, the equality

$$\left. \frac{F(p)}{p} \right|_{p=0} = \int_0^\infty \varphi(t) h(t)\, dt = -\int_0^\infty \Phi(u) \left[\frac{H(u)}{u} \right]' du \tag{5}$$

Formula (4) is easily generalised in the case of the product of three and more numbers of functions. Let, for example

$$f(t) = \varphi(t) \varphi_1(t) h(t)$$

$$F(p) \doteqdot f(t),\ \varphi(p) \doteqdot \Phi(t),\ \varphi_1(t) = \Phi_1(t)$$

Then, analogous to the preceding, we shall write

$$F(p) = p \int_0^\infty h(t) \varphi_1(t) \varphi(t) e^{-pt} dt =$$

$$= p \int_0^\infty t^2 h(t)\, dt \int_0^\infty \Phi_1(\xi) e^{-t\xi} d\xi \int_0^\infty \Phi(\eta) e^{-t(\xi+\eta)} d\eta$$

Replace the variable in the third integral u= v +p, then change the order of integration, after which it is possible to write

$$F(p) = p \int_p^\infty \Phi(u-p)\, du \int_0^\infty t^2 h(t)\, dt \int_0^\infty \Phi_1(\xi) e^{-t(u+\xi)} d\xi$$

In the last integral we make the following replacement of the variable integration: ($v = u + \xi$,) then we shall change the order of integration. After that

$$F(p) = p \int_p^\infty \Phi(u-p)\, du \int_u^\infty \Phi_1(v-u)\, dv \int_0^\infty t^2 h(t) e^{-tv} dt$$

Finally, let us note that

$$\int_0^\infty t^2 h(t) e^{-tv} dt = \left[\frac{H(v)}{v} \right]'' \qquad (H(p) \doteqdot h(t))$$

Thus, we obtain a formula representing the product of three originals:

$$F(p) = p \int_p^\infty \Phi(u-p)\, du \int_u^\infty \Phi_1(v-u) \left[\frac{H(v)}{v} \right]'' dv \tag{7}$$

Submitted
19 May 1956

Literature

1. B. Van der Pol and H. Bremmer. Operation calculus on the basis of a bilateral Laplace transform. Foreign Literature Publishing House, 1952.

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